

Simple Harmonic Motion 简谐运动

1. harmonic oscillator example: ① a mass oscillating at the end of a spring ② a swinging pendulum ③ movement of charge in an oscillating electrical circuit
 2. Characteristics: ① periodic motion ② an equilibrium position ③ a restoring force that is directed towards this equilibrium position ④ inertia causing overshoots ⑤ a continuous flow of energy between potential and kinetic

Restoring Force $F = -kx$ Hooke Law of elasticity

$F = m\vec{a} = -k\vec{x}$ Newton 2 Law $*mx'' + kx = 0$ (找 x, x', x'' 等式) $\frac{d^2x}{dt^2} = -\omega^2 x$ **General Solution** $x = A \cos(\omega t + \phi)$

Natural Frequency $\omega = \sqrt{\frac{k}{m}} = \sqrt{\frac{g}{l}}$ **Period** $T = 2\pi/\omega$ **Frequency** $f = 1/T = 2\pi\omega$ **phase** ϕ
 spring constant/stiffness k

$x = A \cos(\omega t)$ $v = -\omega A \sin(\omega t)$ $a = -\omega^2 A \cos(\omega t) = -\omega^2 x$

Energy: $E = K + U = \frac{1}{2}kx^2 + \frac{1}{2}mv^2 = \frac{1}{2}kA^2$

(spring holds elastic PE, mass holds inertial KE) exchange of storage of energy

Phase-Space (x-p) Diagram: $p = m\vec{v} = m\dot{x} = -Am\omega_0 \sin(\omega_0 t + \phi)$ $\frac{x^2}{A^2} + \frac{p^2}{A^2mk} = 1$

$\frac{x}{2E/k} + \frac{p}{2mE} = 1$ $\frac{PE}{E} + \frac{KE}{E} = 1$ Phase Space trajectory is an ellipse with constant energy (amplitude A).
 Electrical LC Circuit

Force vs PE: $F = -\frac{dU}{dx} = -x \left(\frac{d^2U}{dx^2} \right)_{x=0}$ $U(x) = U(0) + x \left(\frac{dU}{dx} \right)_{x=0} + \frac{x^2}{2} \left(\frac{d^2U}{dx^2} \right)_{x=0} + \dots \approx \frac{x^2}{2} \left(\frac{d^2U}{dx^2} \right)_{x=0}$

Damped Simple Harmonic Motion 阻尼简谐运动

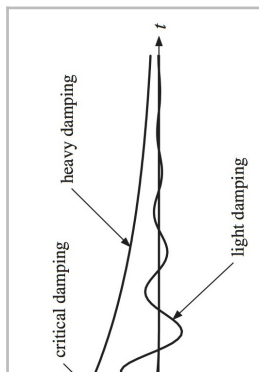
1. amplitude of oscillation steadily reduces and system energy loses due to dissipative/damping forces (usually linearly proportional to velocity) and system eventually comes to rest.
 2. Characteristics: ① amplitude of oscillation decays exponentially with time

*Damping Force: $F_d = -b\vec{v} = -b\dot{x}$ b : damping constant [kg/s] ($b \geq 0$)

Other kind of damping force also exist: turbulent drag $F = -\gamma v|v| \propto v^2$

$m\vec{a} = -k\vec{x} - b\vec{v}$ $*mx'' + bx' + kx = 0$ **General Solution** $x = A_0 e^{-\beta t} \cos(\omega t)$

characteristic equation: $\Delta = b^2 - 4ac = \gamma^2 - 4\omega_0^2$ ω_0 : natural frequency $\omega_0 = \sqrt{\frac{k}{m}}$ [s⁻¹] $\gamma = \frac{b}{m}$ [s⁻¹]



Three Case of Damping ω : angular frequency $< \omega_0$

① $\Delta < 0$ - under/light damping: $\gamma^2/4 < \omega_0^2$ $x = A_0 e^{-\gamma t/2} \cos(\omega t)$ (damped oscillations)

*Envelope: $\pm e^{-\gamma t/2}$ *Logarithmic Decrement: $\frac{A_n}{A_{n+1}} = e^{\gamma T/2}$
 As damping increases, period $T \rightarrow \infty$ ($\gamma \rightarrow 2\omega_0$)

② $\Delta = 0$ - critical damping: $\gamma^2/4 = \omega_0^2$ $x = Ae^{-\gamma t/2} + Bte^{-\gamma t/2}$
 (quickest return to equilibrium position without oscillation)

$$\textcircled{3} \Delta > 0 \text{-over/heavy damping: } \gamma^2/4 > \omega_0^2 \quad x = Ae^{\left(-\gamma/2 + \sqrt{\gamma^2/4 - \omega_0^2}\right)t} + Be^{\left(-\gamma/2 - \sqrt{\gamma^2/4 - \omega_0^2}\right)t}$$

(exponential decay of displacement) ignore $\omega_0 \gg x = Ae^{\gamma t} + Be^{-\gamma t}$

when gives at $t=0, v=C$ it implies $x=0$ (two initial conditions)

***Angular Frequency** ω : $\omega = \sqrt{\omega_0^2 - \frac{\gamma^2}{4}}$ derived from $\frac{d^2x}{dt^2} + \frac{\omega_0}{Q} \frac{dx}{dt} + \omega_0^2 x = 0$

***Energy Loss** for **Light Damping** (other two loss so fast):

$$E(t) = K + U = \frac{1}{2} kx^2 + \frac{1}{2} mv^2 = \frac{1}{2} kA_0^2 \quad x=\dots \quad v=\dots$$

for **light damping** $\gamma/2 \ll \omega_0$, so v can be approximated as $-A_0\omega_0 E_0 e^{-(\gamma/2)t} \sin(\omega_0 t)$.

$$E(t) = \frac{1}{2} kA_0^2 e^{-\gamma t} = E_0 e^{-\gamma t} = E_0 e^{(-t/\tau)}$$

decay time/ time constant/ lifetime: τ

Note: 善于运用 $A \gg B \quad A \gg 1 \quad 1 \gg A$ 的关系, ignore higher order 简化运算 (approximation).

Energy dissipation is due to oscillator does work against damping force at the

$$\text{rate(damping force} \times \text{velocity)} \quad \frac{dE}{dt} = \frac{d}{dt} \left(\frac{1}{2} mv^2 + \frac{1}{2} kx^2 \right) = (ma + kx)v = (-bv)v$$

$$\text{Rate of (averaged) energy loss: } \gamma \quad \frac{d}{dt} E = -\gamma E_0 e^{-\gamma t} = -\gamma E$$

***Quality Factor**: ($\sim 1/\text{degree of damping} = \text{rate at which the oscillator loses energy}$)

$$\textcircled{1} \quad Q = \frac{\omega_0}{\gamma} \quad [\text{dimensionless}] \quad (Q \text{ large, dissipation small, degree of damping small})$$

$Q = 1/2$ critical damping $Q > 1/2$ light-damping ($Q > 300$ almost no damping) $Q < 1/2$ heavy damping

$$\textcircled{2} \quad Q = \frac{\text{energy stored in the oscillator}}{\text{energy dissipated per radian}}$$

$$\frac{E_{n+1}}{E_n} = e^{-\gamma T} \approx 1 - \gamma T \quad (e^x \text{ series expansion, ignore higher order term})$$

$$\frac{E_{n+1} - E_n}{E_n} = \gamma T = \gamma \frac{2\pi}{\omega_0} = \frac{2\pi}{Q} \quad (\text{fractional change in energy per cycle})$$

fraction change in energy per radian = $1/Q$

Forced Oscillation 强制振荡; 受迫振动

1. **Free oscillator**: a system disturbed from rest and then oscillates around equilibrium position with steadily decreasing amplitude.

Forced oscillator: a periodic driving force applied to the system

2. Characteristics: ① system oscillates at applied force frequency after an initial transient response ② ③

*undamped forced oscillator: $m\ddot{a} + k\vec{x} = F_0 \cos \omega t$ **General Solution** $x = A(\omega) \cos(\omega t - \delta)$

*damped forced oscillator: $m\ddot{a} + b\vec{v} + k\vec{x} = F_0 \cos \omega t$ $\vec{a} + \gamma\vec{v} + \omega_0^2\vec{x} = \frac{F_0}{m} \cos \omega t$

General Solution $x = A(\omega) \cos(\omega t - \delta)$

Note: driving frequency ω natural frequency $\omega_0 = \sqrt{k/m}$ phase δ resonance $\omega \approx \omega_0$.

	Amplitude	Velocity	Power
Frequency	$\omega = \omega' = \omega_0 \sqrt{1 - 1/(2Q^2)}$	$\omega = \omega_0$	$\omega = \omega_0$
Peak Value	$a_{\max} = \frac{a_0 Q}{\sqrt{1 - \frac{1}{4Q^2}}}$	$v_{\max} = a_0 \omega_0 Q$	$P_{\max} = \frac{1}{2} m a_0^2 \omega_0^3 Q$
General	$a(\omega) = \frac{a_0 \omega_0^2}{\sqrt{(\omega_0^2 - \omega^2)^2 + (\gamma \omega)^2}}$ $\tan \delta = \frac{\omega \gamma}{(\omega_0^2 - \omega^2)}$	$v(\omega) = \frac{a_0 \omega_0^2}{\sqrt{(\omega_0^2 - \omega^2)^2 / \omega^2 + \gamma^2}}$	$\langle P(\omega) \rangle = P_{\max} \frac{\gamma^2}{(\omega_0^2 - \omega^2)^2 / \omega^2 + \gamma^2}$ $\langle P \rangle = P_{\max} \frac{\gamma^2 / 4}{(\omega_0 - \omega)^2 + \gamma^2 / 4} \quad Q \gg 1$

a_0 : amplitude causing by driving force $= F_0/k$ phase angle δ

power absorbed:

Transient Phenomena:

Coupled Oscillators 耦合振子

normal modes: different ways the system can oscillate normal frequencies: associated frequencies

According to Newton 2 Law: $m \ddot{\vec{x}} = F(\vec{x})$ spring compress-/ extend+

so $[M] \ddot{\vec{x}} + [S] \vec{x} = 0$ and assume harmonic response $\ddot{\vec{x}} = -\omega^2 \vec{x}$

① normal frequencies [eigenvalues]: $\det[-\omega^2 [M] + [S]] = 0$

② normal mode [eigenvectors]: $\vec{\xi}_i$

$$\vec{x}(t) = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{\xi}_1 \sin(\omega_1 t) + \vec{\xi}_1 \cos(\omega_1 t) + \vec{\xi}_2 \sin(\omega_2 t) + \vec{\xi}_2 \cos(\omega_2 t)$$

③ state vector

④ center of mass motion $q_1 = x_1 + x_2$ relative motion $q_2 = x_1 - x_2$


then $[M] \ddot{\vec{x}} + [S] \vec{x} = 0$ only involves one variable for each row.

⑤ Orthogonality of Solutions: $[M] \ddot{\vec{x}} + [S] \vec{x} = 0$ when $[M]$ is diagonal matrix $\vec{\xi}_i \cdot \vec{\xi}_j = 0$

normal mode are orthogonal In general, $\vec{\xi}_i [M] \vec{\xi}_j = 0$ or $\vec{\xi}_i [K] \vec{\xi}_j = 0$

⑥ Initial Value Problem: n modes

PROJECTIONS



when $\vec{a} \perp \vec{b}$, $\vec{a} \cdot \vec{b} = 0$.

\Rightarrow straight forward to write $\vec{u} = f_a \vec{a} + f_b \vec{b}$ by projecting \vec{u} onto \vec{a} and \vec{b} .

$$\vec{a} \cdot \vec{u} = f_a \vec{a} \cdot \vec{a} + f_b \vec{a} \cdot \vec{b} = f_a \|\vec{a}\|^2$$

$$\Rightarrow f_a = \frac{\vec{a} \cdot \vec{u}}{\|\vec{a}\|^2} \quad \text{similarly} \quad f_b = \frac{\vec{b} \cdot \vec{u}}{\|\vec{b}\|^2}$$

Projection:

$$\vec{x}(t) = \sum_1^n A_i \vec{\xi}_i \sin(\omega_i t) + B_i \vec{\xi}_i \cos(\omega_i t) \quad \text{with} \quad A_i = \frac{1}{\omega_i} \frac{\vec{\xi}_i \cdot \vec{v}_0}{\|\vec{\xi}_i\|^2} \quad \& \quad B_i = \frac{\vec{\xi}_i \cdot \vec{x}_0}{\|\vec{\xi}_i\|^2}$$

Example:

1. coupled pendulums: frequency $\omega_0 = \sqrt{\frac{g}{l}}$ $\omega = \sqrt{\frac{g}{l} + \frac{2k}{m}}$

$$m\ddot{\vec{x}} = -mg \tan \theta \approx -\frac{mg}{l} \vec{x}$$

① displace both pendulums same amount in same direction

$$m\ddot{\vec{x}} = -mg \tan \theta - 2k\vec{x} \approx -\frac{mg}{l} \vec{x} - 2k\vec{x}$$

② displace both pendulums same amount in opposite direction

③ displace just one and leave the other at equilibrium position (superposition of 2)

$$E = \frac{1}{2} m \left(\frac{dx_a}{dt} \right)^2 + \frac{1}{2} m \left(\frac{dx_b}{dt} \right)^2 + \frac{1}{2} \frac{mg}{l} (x_a^2 + x_b^2) + \frac{1}{2} k (x_a - x_b)^2$$

2. Longitudinal Oscillation: periodic displacements of mass take place along the line connecting them
oscillating masses coupled by springs (horizontally) oscillating masses coupled by springs (vertically)

3. Transverse Oscillation: periodic displacements of mass take place perpendicular to the line connecting them

Resonant Oscillations

Power Transfer at Resonance

Wave Equation: $\frac{\partial^2 y(x,t)}{\partial t^2} = v^2 \frac{\partial^2 y(x,t)}{\partial x^2}$ where v is speed of wave along string $v = \sqrt{\frac{T}{\mu}}$
T: tension μ : mass per unit length [kg/m]

Standing Waves 驻波

$$\frac{\partial^2 y(x,t)}{\partial t^2} - c^2 \frac{\partial^2 y(x,t)}{\partial x^2} = 0$$

separability: $y(x,t) = f(x)g(t)$

$$\frac{\partial^2}{\partial t^2} y = f(x) \frac{\partial^2}{\partial t^2} g(t) \quad \text{and} \quad \frac{\partial^2}{\partial x^2} y = \frac{\partial^2}{\partial x^2} f(x) g(t) \quad \text{so} \quad g(t) = A \cos(\omega t + \alpha) \quad f(x) = A \cos\left(\frac{\omega}{c} x\right) + B \sin\left(\frac{\omega}{c} x\right)$$

Fixed End boundary condition: $y(0,t) = 0$ ($B=0$) & $y(L,t) = 0$ ($A \sin(\omega/c)L = 0 \gg (\omega/c)L = n\pi$)

※ **Normal Modes of a vibrating String:** (∞ of modes)

single frequency response $\omega_n = \frac{n\pi c}{L}$ [s⁻¹] **wave number** $k = \omega/c$ [m⁻¹]

$$y(x,t) = \sum_1^\infty [A_i \sin(k_i x) \cos(\omega_n t + \alpha_n)] = \sum_1^\infty [C_i \sin(k_i x) \cos(\omega_n t) + D_i \sin(k_i x) \sin(\omega_n t)] \quad \text{where}$$

$$C_n = \frac{\int_0^L \sin(k_n x) s(x) dx}{\int_0^L \sin^2(k_n x) dx} \quad \text{and} \quad D_n = \frac{1}{\omega_n} \frac{\int_0^L \sin(k_n x) v(x) dx}{\int_0^L \sin^2(k_n x) dx}$$

$$y(x,t) = \sin\left(n \frac{\pi}{L} x\right) \cos\left(nc \frac{\pi}{L} t + \alpha_n\right)$$

※ **Normal Modes:**

① fundamental mode: $n=1$ frequency ω_1 ② second mode: $n=2$ frequency $\omega_2 = 2\omega_1$ ③...

Conclusion: standing waves are normal modes of a continuous system.

※ **Orthogonality of Standing Waves:**

※ **Initial Value Problem for a Vibrating String:** $y(x_0, 0) = s(x_0)$ & $\dot{y}(x_0, 0) = v(x_0)$

Fourier Series

Travelling Waves 行波

Standing Wave = 2 Travelling Waves

$y = f(x - ct) + g(x + ct)$ f: traveling wave to right g: to left c: speed of propagation of wave

$$y(x, t) = A \sin\left(\frac{2\pi}{\lambda}(x - ct)\right) = A \sin(k(x - ct)) = A \sin(kx - \omega t) = A \sin\left(2\pi\left(\frac{1}{\lambda}x - ft\right)\right)$$

Reflection & Transmission:

When an incident wave hits a boundary/interface, part of it is reflected, part of it is transmitted.

incident (from left) $y_i = A \sin(\omega_1 t - k_1 x)$ $A + B = D$ $\omega_1 = \omega_2 = \omega$

transmitted (to right) $y_t = D \sin(\omega_2 t - k_2 x)$ reflected (back to left) $y_r = B \sin(\omega_1 t + k_1 x)$

$$Z = \frac{T}{c} = \sqrt{T\mu}$$

* **impedance** $z \geq 0$ (property of string)

* **Amplitude**: $\text{Transmission } D/A$ $t = \frac{2Z_1}{Z_1 + Z_2}$ $\text{Reflection } B/A$ $r = \frac{Z_1 - Z_2}{Z_1 + Z_2}$ $t - r = 1$

Case:

① hard boundary ($Z_2 = \infty$) $t = 0$ $r = -1$ reflected wave inverted

② soft boundary ($Z_2 = 0$) $r = 1$

③ one string ($Z_1 = Z_2$) $t = 1$ $r = 0$

④ ($Z_1 > Z_2$) $t > 1$ $r > 0$ ⑤ ($Z_1 < Z_2$) $t < 1$ $r < 0$

Note: Inverted -- phase > out of 180 amplitude 原来往上, reflect 就是往下了

* Energy Flux: = energy density \times velocity

$$E = \frac{1}{2} \mu_i c \omega^2 A_i^2 = \frac{1}{2} Z_i \omega^2 A_i^2$$

* **Energy**

$$T = \frac{\text{transmitted flux}}{\text{incident flux}} = \frac{4Z_1 Z_2}{(Z_1 + Z_2)^2}$$

> Transmission D^2/A^2

$$R = \frac{\text{reflected flux}}{\text{incident flux}} = \frac{(Z_1 - Z_2)^2}{(Z_1 + Z_2)^2}$$

> Reflection B^2/A^2

Energy Conservation: $T + R = 1$

Dispersion of Waves 波的弥散 & Wave Packet 波包

non-dispersive media: velocity c constant ($c = \sqrt{T/\mu}$) independent of frequency. and $\omega = ck$ for $\sin(kx - \omega t)$

Dispersion: velocity c depends on frequency ω . $\omega(k)$: dispersion relation

Formula

1. **Simple Harmonic Motion:** $F=ma=-kx$ $mx''+kx=0$ (去找x,x',x''等式)

$$\frac{d^2x}{dt^2} = -\omega^2 x \quad \text{Natural Frequency} \quad \omega = \sqrt{\frac{k}{m}} = (g/l)^{0.5} \quad \Rightarrow x = A \cos \omega t$$

Period $T=2\pi/\omega$ Frequency $f=1/T=2\pi\omega$

Energy: $E=K+U=\frac{1}{2}kx^2 + \frac{1}{2}mv^2 = \frac{1}{2}kA^2$

Force vs PE: $F=-dU/dx$

2. General Solution without Damping:

$$x = A \cos(\omega t + \phi) \quad \text{Note: } A, \phi \text{ depends on initial conditions } x(t_0)=l_1 \quad x'(t_0)=l_2$$

Recall: Taylor Expansion at $x=a$ of $f(x)$:

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n = f(a) + \frac{f'(a)}{1!} (x-a) + \frac{f''(a)}{2!} (x-a)^2 + \dots$$

$$F = -\frac{dU}{dx} = -x \left(\frac{d^2U}{dx^2} \right)_{x=x_0}$$

3. Potential Energy Approximation:

4. Given $U(x)$ find k :

$$f(x_0 + \Delta x) = f(x_0) + \Delta x \left(\frac{df}{dx} \right)_{x=x_0} + \Delta x^2 \left(\frac{d^2f}{dx^2} \right)_{x=x_0} + \dots$$

Taylor Expand at

$$f(x_0 + \Delta x) = \Delta x \left(\frac{df}{dx} \right)_{x=x_0}$$

Ignore higher term and $f(x_0)=0$

$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta = -\omega^2\theta \quad \omega = \sqrt{\frac{g}{l}}$$

5. Simple Pendulum with small angle approximation:

General Solution: $\theta = \theta_0 \cos(\omega t + \phi)$

7. Energy of Simple Pendulum SHM:

$$E = \frac{1}{2}mv^2 + \frac{1}{2}\frac{mg}{l}x^2 \quad v = \frac{dx}{dt} = \sqrt{\frac{g(A^2 - x^2)}{l}}$$

Energy of all SHM: $E = \frac{1}{2}\alpha v^2 + \frac{1}{2}\beta x^2 \quad \omega = \sqrt{\frac{\beta}{\alpha}}$

8. LC Circuit SHM: $\frac{d^2q}{dt^2} = -\frac{1}{LC}q \quad \omega = \sqrt{\frac{1}{LC}} \quad q(t) = A_0 \cos(\omega q + \phi)$

LC Circuit Energy: $E = \frac{1}{2}LI^2 + \frac{1}{2}\frac{q^2}{c}$

9. More General Energy Equation for SHM: $E = \frac{1}{2}\alpha \left(\frac{dz}{dt} \right)^2 + \frac{1}{2}\beta z^2$ z: oscillating term

Formula

1. Damped SHM:

$$\frac{d^2x}{dt^2} + \gamma \frac{dx}{dt} + \omega_0^2 x = 0 \quad \omega = \sqrt{\omega_0^2 - \frac{\gamma^2}{4}} \quad \gamma = \frac{b}{m} \quad b: \text{damping coefficient}$$

① under/light Damping: $\omega_0^2 > \frac{\gamma^2}{4}$ $x = Ae^{-\frac{\gamma t}{2}} \cos \omega t$

② Critical Damping: $\omega_0^2 = \frac{\gamma^2}{4}$ $x = (A + Bt)e^{-\frac{\gamma t}{2}}$

③ over/heavy Damping: $\omega_0^2 < \frac{\gamma^2}{4}$ $x = Ae^{\left(-\frac{\gamma t}{2} + \sqrt{\frac{\gamma^2}{4} - \omega_0^2}\right)t} + Be^{\left(-\frac{\gamma t}{2} - \sqrt{\frac{\gamma^2}{4} - \omega_0^2}\right)t}$

2. Energy Dissipated in Damped SHM:

$$E(t) = E_0 e^{-\gamma t} \quad E(t) = E_0 e^{-\gamma t} = E_0 e^{\left(-\frac{t}{\tau}\right)} \quad \tau: \text{time constant/life time}$$

3. Dissipated Rate: $\frac{dE}{dt} = \frac{d}{dt} \left(\frac{1}{2} mv^2 + \frac{1}{2} kx^2 \right) = mv \frac{dv}{dt} + kx \frac{dx}{dt} = (ma + kx)v = (-bv)v$

4. Q-value: $Q = \frac{\omega_0}{\gamma} = \frac{\text{energy_stored}}{\text{energy_dissipated_per_cycle}}$

$$\frac{d^2x}{dt^2} + \frac{\omega_0}{Q} \frac{dx}{dt} + \omega_0^2 x = 0 \quad \text{alternate form of Damped SHM ODE \& angular frequency}$$

$$\omega = \omega_0 \sqrt{1 - \frac{1}{4Q^2}}$$

5. Damped RLC Circuit: $\frac{d^2q}{dt^2} + R \frac{dq}{dt} + \frac{q}{c} = 0 \quad \omega^2 = \frac{1}{LC} - \frac{R^2}{4L^2} \quad Q = \frac{1}{R} \sqrt{\frac{L}{C}}$